

Imanol Pérez Arribas

Personal Information

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Academic training

2016–Now PhD in Mathematics at Oxford University.
2012–2016 Bachelor of Science in Mathematics at the University of the Basque Country in Spain.
Average grade: 9.61/10.
2014–Now Second year Physics student at Universidad Nacional de Educación a Distancia (UNED) – currently on hold.

Scholarships

2017 Extraordinary Award for my Bachelor in Mathematics. Awarded by the University of the Basque Country.
2016 Full scholarship offered by the bank La Caixa for graduate studies in Europe.
2016 Scholarship from the University of Oxford that covers University and College Fees.

Work experience

January 2018 Quantitative Researcher at J.P. Morgan in London, with the objective of exploring
– Now potential applications of my PhD to projects at the firm.
July 2017– Quantitative Research Associate internship at J.P. Morgan in London.
September
2017
March Research internship at the *Basque Center for Applied Mathematics* (BCAM), under
2016–August the project *Data Analytics for Financial Services*, whose main objective was the
2016 forecast of future behaviour of a certain commodity for a company of the energy
sector.

- August 2014–August 2016 Co-founder of the startup Cooplo, a social network whose objective is to recommend events to users based on their tastes and mood. I was in charge of the technical side of the startup, which involved both coding and building the algorithm using machine learning.
- June 2015–August 2015 Summer research internship at the *Basque Center for Applied Mathematics* (BCAM), on Analysis and PDEs.

Programming languages

- Python
- R
- C++
- MATLAB
- Mathematica

Publications

- 2017 A signature-based machine learning model for bipolar disorder and borderline personality disorder.
Perez Arribas, I., Saunders, K., Goodwin, G., Lyons, T.
arXiv:1707.07124.

Teaching

- Michaelmas Term 2017
- *Martingales Through Measure Theory* (B8.1) at the University of Oxford.
 - *Measure Theory & Probability* (PDE/CDT) at the University of Oxford.
 - *Numerical Solutions of Differential Equations* (B6.1) at the University of Oxford.

Talks

- May 2017 *Using a signature-based machine learning model to analyse a psychiatric stream of data*, at the 7th Annual ERC Berlin-Oxford Young Researchers Meeting on Applied Stochastic Analysis in Berlin.
- May 2017 *Using signatures and rough path theory to analyse a psychiatric data stream*, at SIAM-IMA Annual Conference 2017 at Cambridge.
- July 2016 *Different approaches to existence and uniqueness of weak solutions of elliptic PDEs*, at BCAM.
- March 2016 *Fixed Point Theorems and applications*, at the VI Functional Analysis Workshop in Cáceres.